

FIG. 1

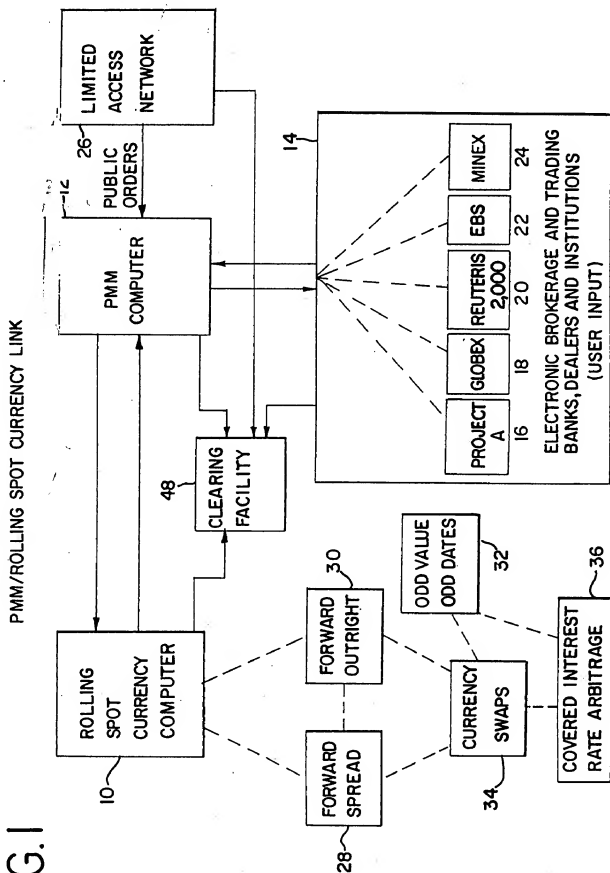
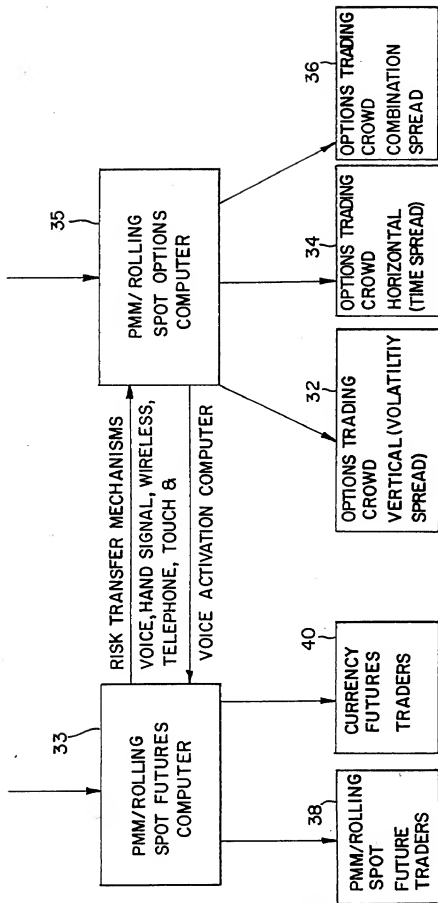


FIG. 2

RISK TRANSFER UNDER THE
PMM/ROLLING SPOT LINK

INCOMING PRIMARY BANK ORDER
BUY/SELL

INCOMING SECONDARY BANK ORDER
FOR OPTION HEDGE



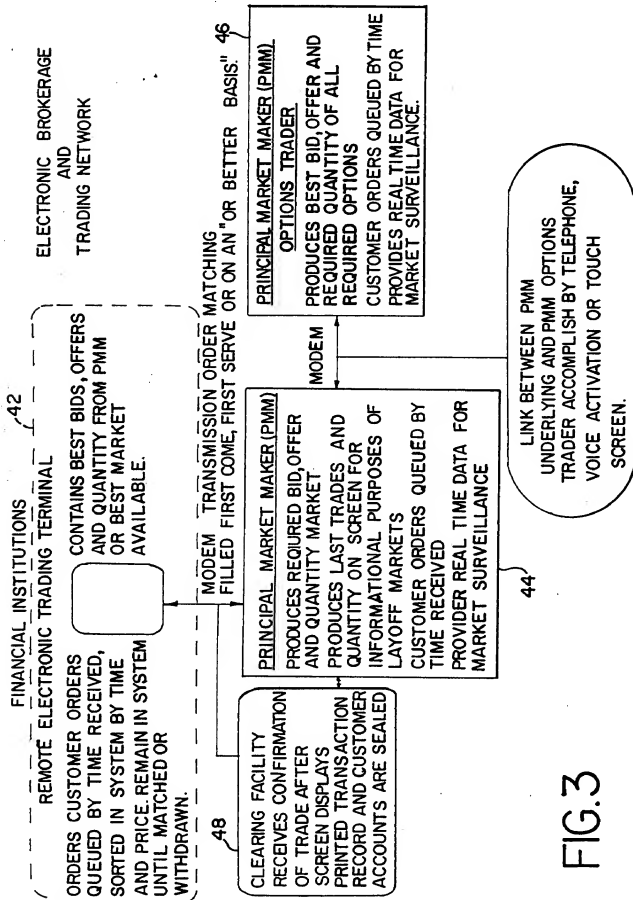


FIG. 3

FIG. 4

INBOUND ORDER TO PMM WORKSTATION

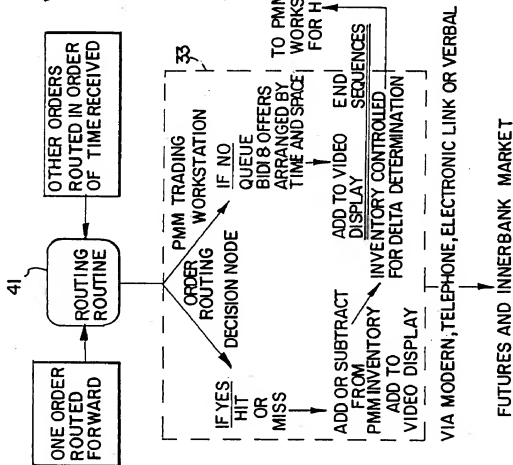


FIG. 5

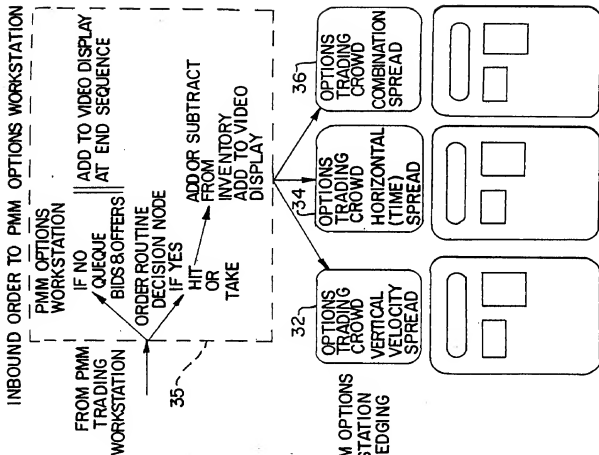
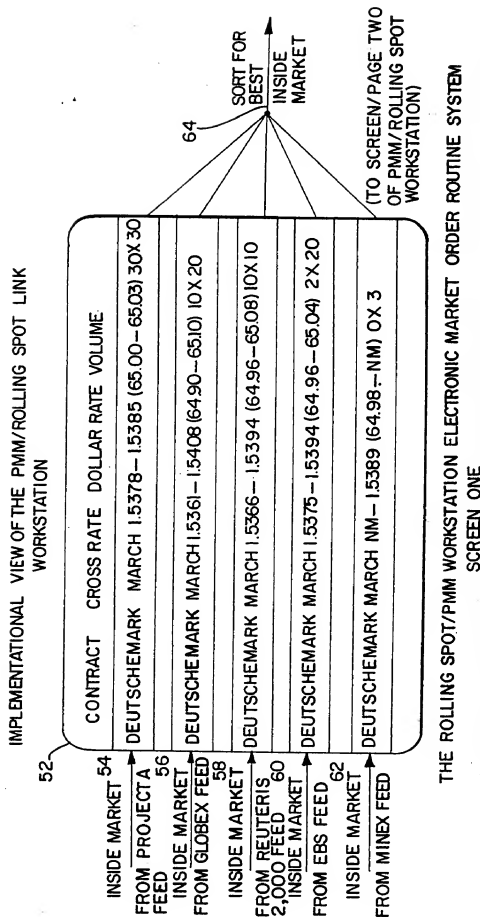


FIG. 6



THIS SUPPLEMENTAL SCREEN CAN TAKE UP TO EIGHT LINES. IT MAY BE INTEGRATED WITH SCREEN TWO TO ENABLE ONLY ONE SCREEN AND BE USED FOR BACKUP PURPOSES ONLY

FIG. 7

IMPLEMENTATIONAL VIEW OF PMM/ROLLING SPOT LINK WORKSTATION AUTOMATED BROKERAGE SCREEN

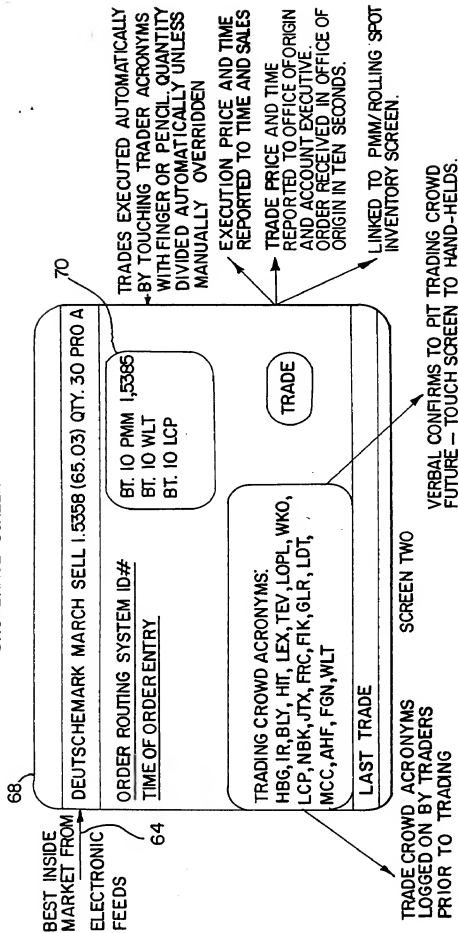


FIG. 8

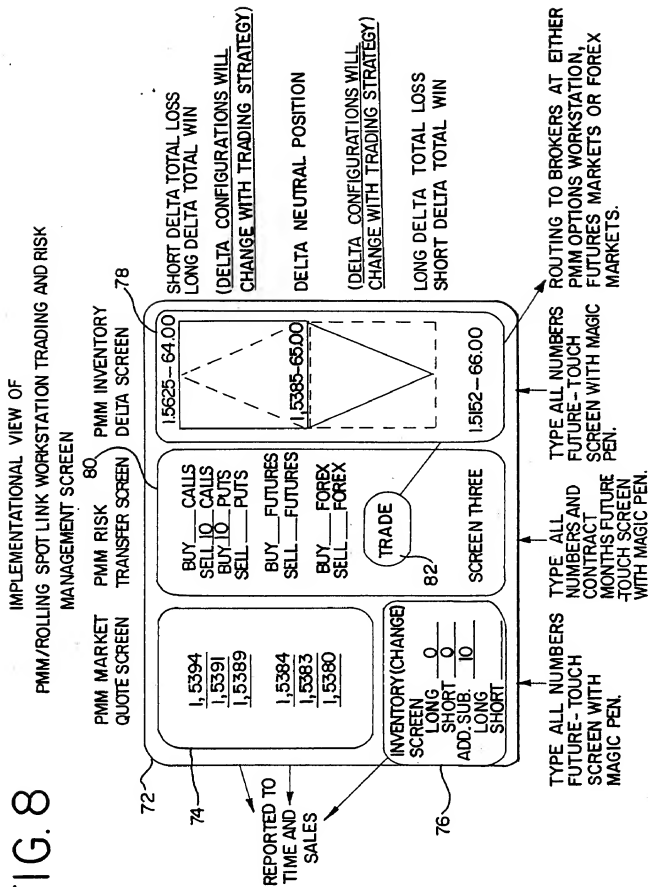


FIG. 9

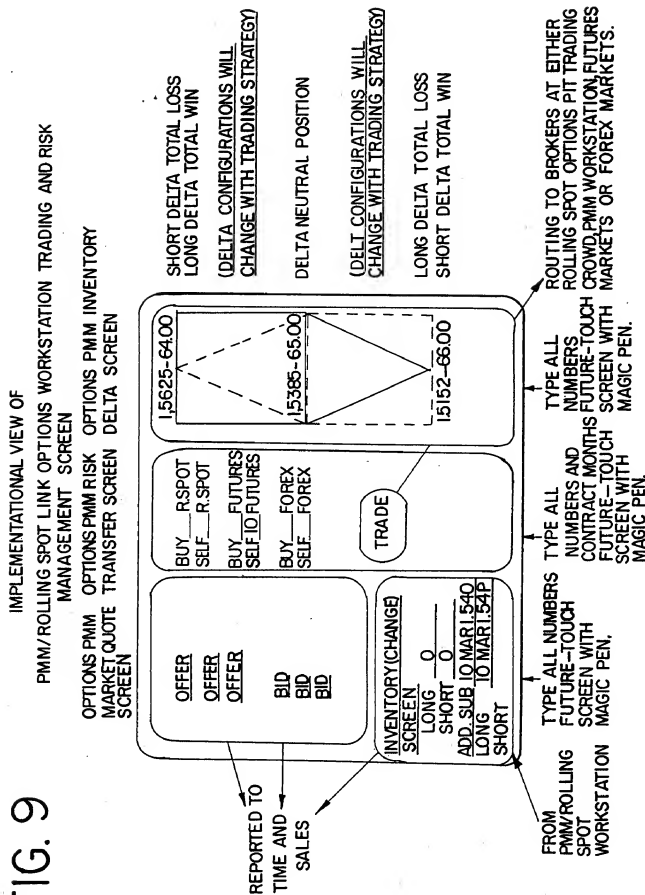


FIG.10

IMPLEMENTATIONAL VIEW OF PMM/ROLLING SPOT OPTIONS LINK WORKSTATION AUTOMATED BROKERAGE SCREEN

